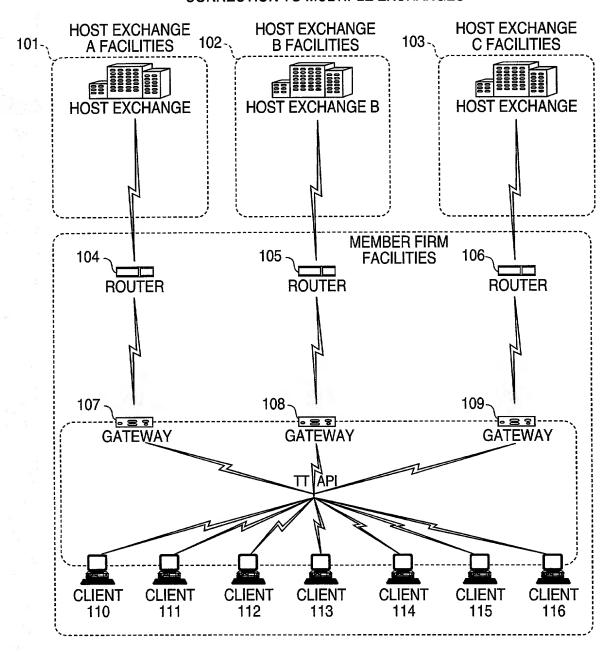
FIG. 1

CONNECTION TO MULTIPLE EXCHANGES

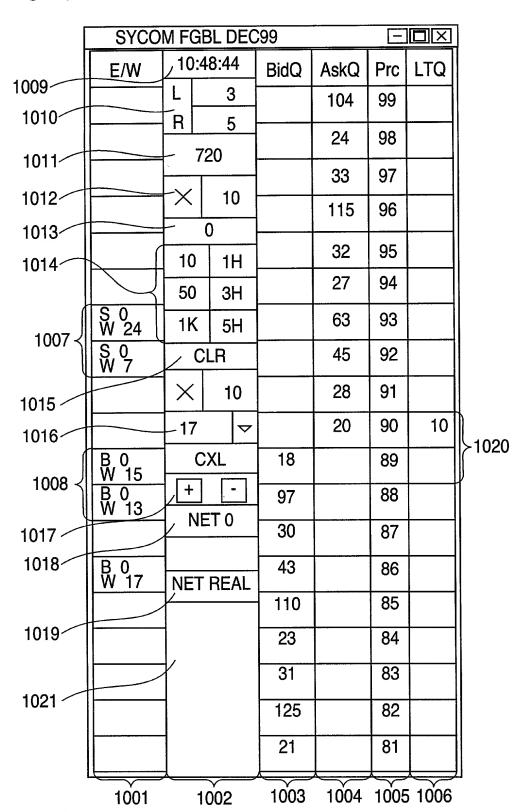


Title: CLICK BASED TRADING WITH INTUITIVE GRID DISPLAY OF MARKET DEPTH AND PRICE CONSOLIDATION Inventor(s): Gary Allan KEMP, II et al. Appl. No.: 09/971,087

LastPrc | LastQtv AskPrc |AskQtv| 7630 7624 7623 7622 BidPrc Contract Depth BidQty SPS SPS 9 94 5

FIG. 2

FIG. 3

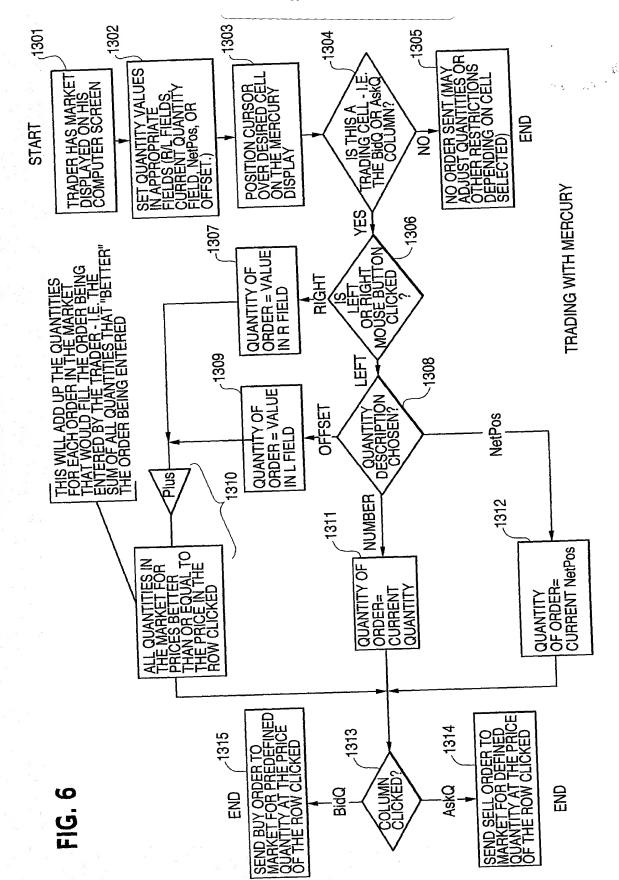


## FIG. 4

rig. 4										
SYCOM FGBL DEC99										
E/W		):48:44		BidQ	AskQ	Prc	LTQ			
	L	_	3		104	99				
	R		5		24	98				
	720				33	97				
	×		10		115	96				
	0				32	95				
	10		1H		27	94				
S 10	5		3H		63	93	10			
S 10 W 14	-	K	5H	43	-	92		<del>-</del> 1101		
	<u> </u>	CLR		<b> </b>	<u> </u>	↓				
	X		10	125		91				
	1	17 🔻		97		90				
B 0 W 15	CXL + - NET 0		18		89					
B 0 W 15 B 0 W 13			97		88					
10			ET 0	30		87		1		
B 0 W 17	NET RE		RFAI	43		86		1		
				110		85				
				23		84				
				31		83				
				125		82				
				21		81				

FIG. 5

	110. 3											
	SYC	OM FG	BL D	EC99		Œ						
	E/W	10:	48:44	BidO	Q Ask(	Prc	LTQ	7				
1000		L 3			104	99	+	-				
1206		+R	5	_			<del> </del>	-				
1205	<b> </b>	7.	720		24	98		$\parallel$				
		X	10		33	97						
		0			115	96		bracket				
1204		10	1H		32	95						
		50	3H	1	27	94		$\ $				
	S 0 W 24	1K	5H		63	93						
	S 0 W 7	Cl	-R		45	92						
		X	10		28	91						
		<b>/ 17</b>	~		20	90	10					
	B 0 W 15	CX	L	18		89						
	B 0 W 13	+ NET		97		88						
		INE		30		87						
	B 0 W 17	NET F	REAL	43		86						
				110		85						
				23		84						
				31		83						
				125		82						
			l	21		81						
	1208			1201	1202 1	203 1	207					



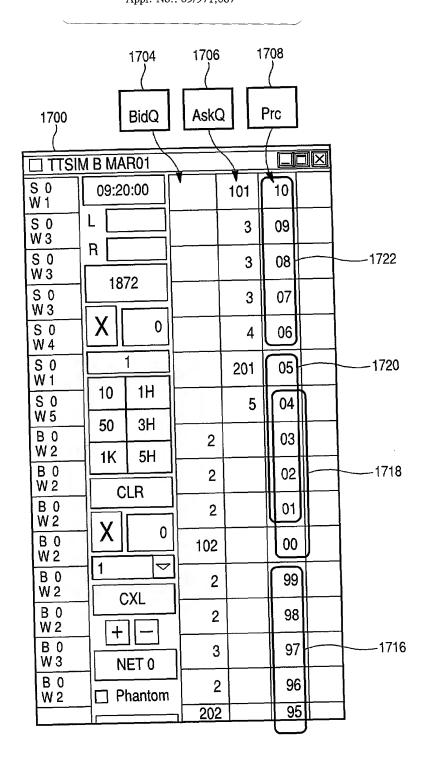


Fig. 7A

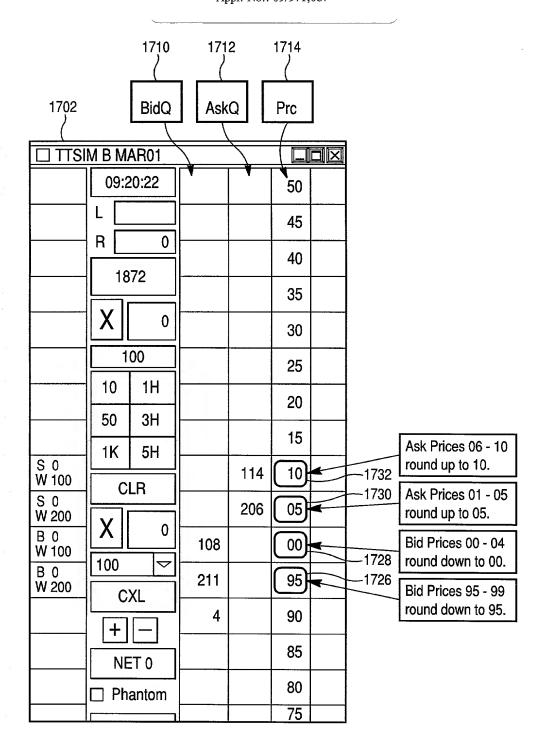


Fig. 7B

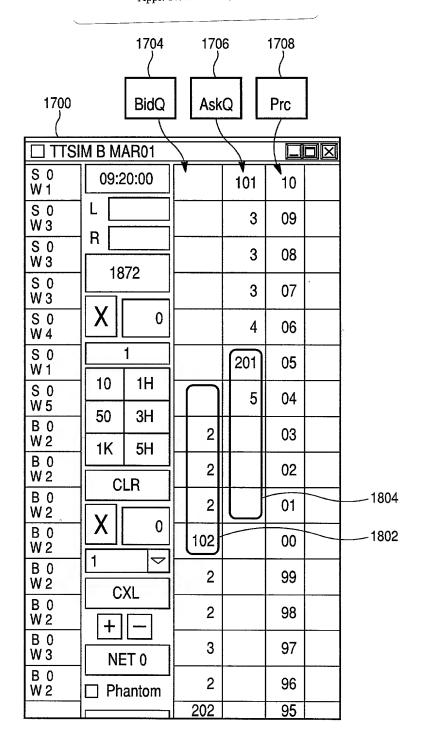


Fig. 8A

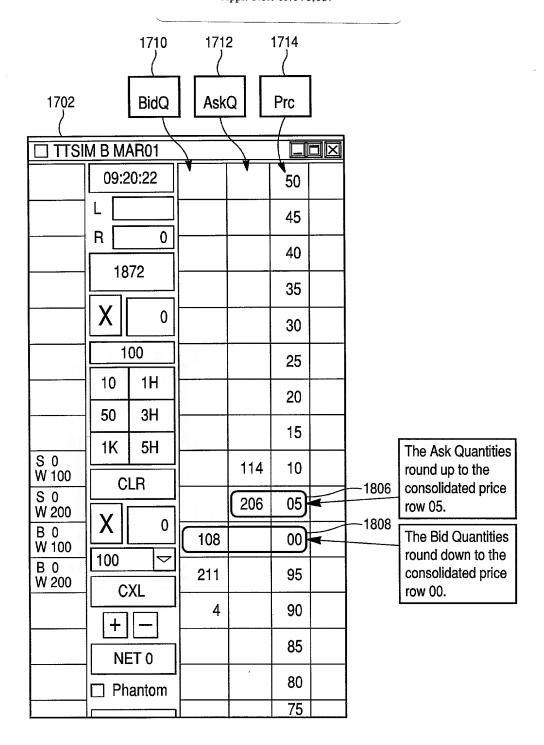


Fig. 8B

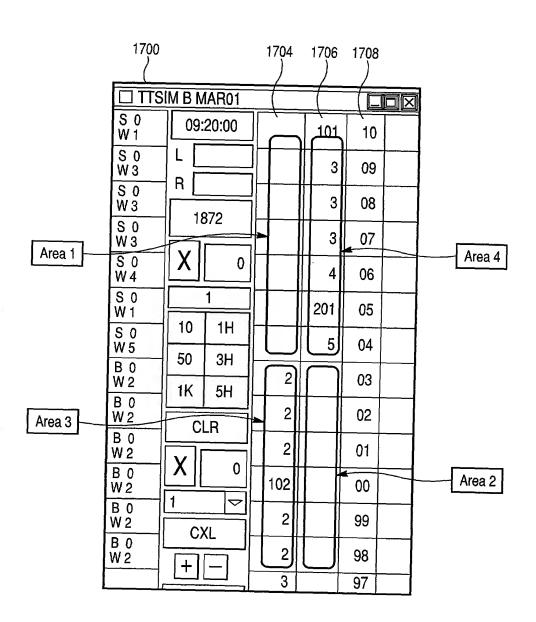


Fig. 9

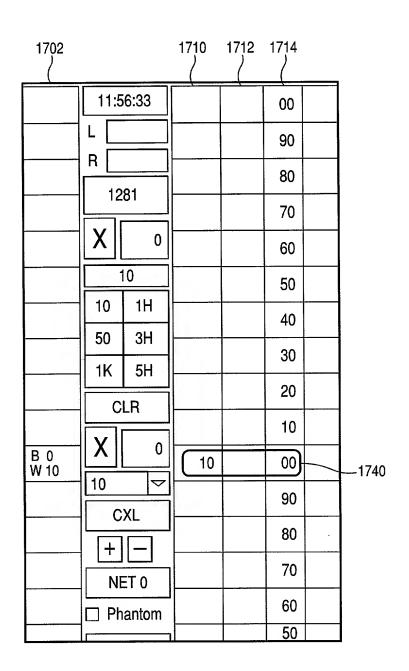
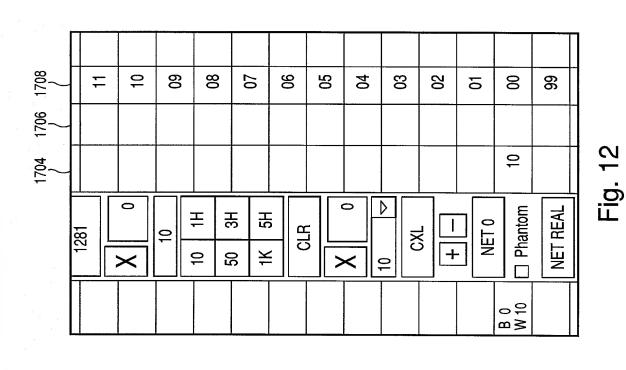


Fig. 10



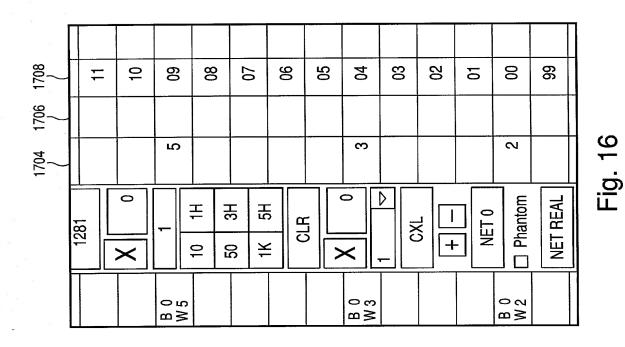
8 90 9 නු 3 8 8 8 07 5 8 တ္တ 9 D ☐ Phantom **NET REAL** # 꼸 **2**H NET 0 CLR 281 었 유  $\neq$ 22 9 ᇰ은 മ≥

Fig. 11

90 8 66 9 න 8 8 8 8 8 07 5 2  $\sim$ က Phantom D **NET REAL** 꼸 끐 NET 0 CLR 었 1281 9 22 B 0 0-0 0 ၀ က 0 0 മ≥ ∞≥ മ≥ മ≥ ∞≥

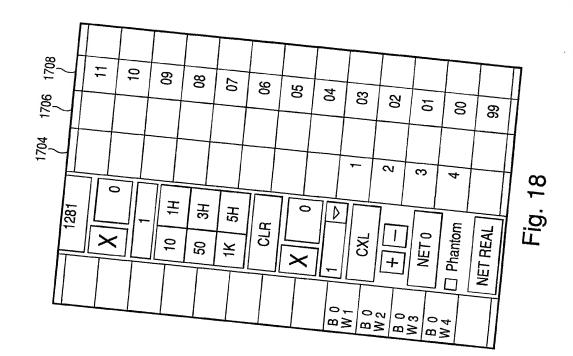
9 8 8 8 90 8 ജ 8 8 07 5 Phantom **NET REAL** 土 꼸 **5H** NET 0 CLR 엉 1281 +  $\rightleftarrows$ 20 B 0 0-0 -0 -0m≥ m≥ m≥ m≥ m≥ m≥ m≥ m≥ മ≥

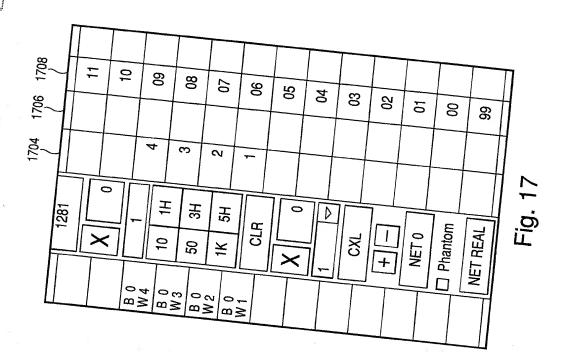
Fig. 13



8 8 90 95 9 8 8 07 8 8  $\underline{\circ}$ 5 S က 1704 D Phantom **NET REAL** 푸 뚰 **5**H NET 0 CLR 엉 1281 + ¥ 9 2 B 0 ▼5 В М М 8 0 ¥ 0 B ≥ 0

Fig. 15





INTUITIVE GRID DISPLAY OF MARKET DEPTH AND PRICE CONSOLIDATION Inventor(s): Gary Allan KEMP, II et al. Appl. No.: 09/971,087 To Fig. 19 cont. To Fig. 19 cont. Current Quantity Quantity of order All quantities in the better than or equal to the price in the market for prices row clicked Quantity of order = current NetPos 1311 1310 1312 Number . Plus NetPos Quantity of order = value in L field Offset Description chosen? Quantity each order in the market that would hat "better" the order being entered rader - i.e. the sum of all quantities fill the order being entered by the This will add up the quantities for 309 1308 Left or right mouse button Quantity of order = 1307 value in R field Right clicked? Is left 1306-1305 1916 1303 Yes 1304 quantities or other restrictions Frader has market displayed appropriate fields (R/L fields, Position cursor over desired depending on cell selected) Setup consolidated quantity cell on the Mercury display No order sent (may adjust and distribution schemes on his computer screen Set quantity values in Current Quantity field, trading cell - i.e. the NetPos, or Offset) BidQ or AskQ S column? Is this a

Title: CLICK BASED TRADING WITH

